

PDMA
DAILY MARKET SNAPSHOT
25/10/2021

FOREIGN EXCHANGE									
SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2020		Euro change year to date(YTD%)	
EURUSD	1,163	-0,15	USDJPY	113,645	0,13	EURUSD	1,222	-4,84%	
EURGBP	0,8455	-0,13	USDGBP	0,7273	0,04	EURGBP	0,894	-5,43%	
EURJPY	132,12	-0,04	USDCHF	0,91935	0,37	EURJPY	126,2	4,69%	
EURCHF	1,069	0,20				EURCHF	1,081	-1,13%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,563	-0,336	-0,549	-0,534	-0,194	-0,471	
USA	(0,00 / 0,25)	USD	0,088	0,102	0,125	0,172		0,317	
JAPAN	- 0,10	JPY	-0,076	-0,048	-0,083	-0,065			
BANK OF ENGLAND	0,10	GBP	0,116	0,159	0,196	0,407			
SWITZERLAND	-0,75	CHF	-0,788	-0,770	-0,768	-0,713			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,458	1,209	1,656			2,098	
GREEK TREASURY				0,316	1,034	1,104	1,249		
GERMAN TREASURY			-0,650	-0,429	-0,096	0,092	0,073	0,272	
JAPANESE TREAS			-0,097	-0,060	0,106	0,303	0,499	0,715	
U.K TREASURY			0,662	0,837	1,157	1,326	1,398	1,365	
ESM TREASURY			-0,510	-0,168	0,161	0,424	0,542	0,571	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,486	-0,204	-0,022	0,118	0,292	0,478	0,540
USD SWAP			0,274	0,945	1,291	1,498	1,673	1,822	1,883
JPY SWAP			-0,013	0,035	0,058	0,093	0,158	0,288	0,414
GBP SWAP			0,784	1,180	1,235	1,261	1,313	1,345	1,329
CHF SWAP			-0,663	-0,381	-0,144	0,043	0,243	0,409	0,454

HELLENIC REPUBLIC BENCHMARKS BONDS									
GREEK BONDS	MATURITY	Tenor	LAST MID PRICE	MID YIELD	YIELD CHANGE 1 DAY in b.p	YIELD CHANGE YEAR TO DATE(YTD in b.p)	Tenor	LAST MID PRICE	MID YIELD
GGB 3,50%	01/23	2Y	104,86	-0,34	-1	-22	3M	100,07	-0,35
GGB 3,45%	04/24	3Y	108,75	-0,14	-1	-6			
GGB 3,375%	02/25	4Y	111,18	-0,01	-1	-8			
GGB 0%	02/26	5Y	98,73	0,30	0	20	6M	100,14	-0,33
GGB 3,75%	01/28	7Y	120,21	0,47	0	4			
GGB 0,75%	06/31	10Y	97,50	1,02	0	21			
GGB 1,875%	02/35	15Y	109,65	1,09	-1	21	12M	100,18	-0,29
GGB 4%	01/37	16Y	141,17	1,06	0	8			
GGB 4,20%	01/42	21Y	152,92	1,23	0	14			
GGB 1,875%	01/52	30Y	102,96	1,75	0	-13			

GREEK BONDS SPREAD(in bp) VS									
MATURITY		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		75	-6	51	63	8	54		
10Y		113	-6	50	63	4	79		
15Y		101	-25	15	42	-26	62		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,35	-0,33	-0,29	-0,14	0,30	0,47	1,02	1,09	1,23

STOCK MARKETS-BOND FUTURES									
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STOCK MARKETS					BOND FUTURES				
	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)		bond futures	PRICE		
ATHENS GENERAL INDEX	905	-0,05	809	11,87%					
DOW JONES	35.677	0,21	30.606	16,57%		BUND	168,27		
S&P 500	4.545	-0,11	3.756	21,00%		BOBL	134,11		
NASDAQ	15.090	-0,82	12.888	17,08%		SCHATZ	112,12		
DAX	15.578	0,22	13.719	13,55%					
FTSE	7.236	0,44	6.461	12,01%		US LONG BOND	158,16		
NIKKEI	28.600	-0,71	27.444	4,21%		US 10Y	130,34		
BRENT	86,06	0,62	51,8	66,14%		US 5Y	121,63		
GOLD \$	1.800	0,41	1.899	-5,19%		US 2Y	109,64		

